Our brilliant masters project final report

John Brown*, James Smith†‡

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Abstract

In this report, we describe our final project ....

1 Introduction

1.1 Prior literature

2 Our main result

Theorem 2.1. *For any given positive integer n, there exists at least one integer greater than n.*

Proof. Consider $m = n + 1$. □

Remark 2.1. *Note just how brilliant Theorem 2.1 is!*

We obtain

Corollary 2.1. *There exists an integer greater than 3.*

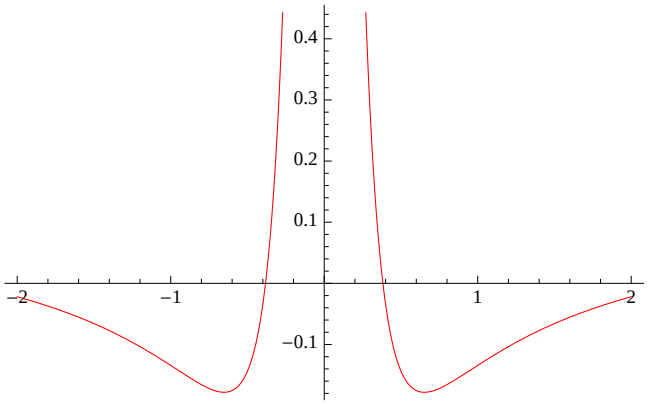

Figure 1: This is a graph of something

3 Another result

4 Numerical experiment

5 Summary and conclusion

Acknowledgments

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References

[1] Gatheral, J., The Volatility Surface: A Practitioner's Guide, Wiley Finance (2006).

[2] Gatheral, J., Hsu, E.P., Laurence, P., Ouyang, C., and Wang, T.-H., Asymptotics of implied volatility in local volatility models, *Mathematical Finance* (2011) forthcoming.

*Department of Mathematics, Baruch College, CUNY. `john.brown@baruch.cuny.edu`
†Department of Mathematics, Baruch College, CUNY. `James.Smith@baruch.cuny.edu`
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